



# Daily MTM Report

Daily summary for 15/04/2008

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>									
R153 On 31/08/2010 Bond			9.92000	9.90000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.28500	9.27500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.13500	9.13500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.06600	11.05900			0.00	0	0.00
R201 On 21/12/2014 Bond			9.32000	9.31000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.25000	9.24000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.24000	9.23000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.35500	9.35000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.24000	9.23000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.97000	8.97000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 13/06/2008 Currency Future			8.05280		7.99980		0.00	21,033,913.60	2,612	52,060.00
\$ / R On 15/09/2008 Currency Future			8.23950		8.18530		0.00	0.00	0	18,056.00
\$ / R On 12/12/2008 Currency Future			8.43270		8.37820		0.00	219,250.20	26	7,729.00
£ / R On 13/06/2008 Currency Future			15.73450		15.79420		0.00	0.00	0	2,459.00
£ / R On 15/09/2008 Currency Future			15.98830		16.04470		0.00	0.00	0	621.00
£ / R On 12/12/2008 Currency Future			16.25750		16.30950		0.00	552,755.00	34	201.00
€ / R On 13/06/2008 Currency Future			12.69220		12.63850		0.00	20,193,290.20	1,591	18,221.00
€ / R On 15/09/2008 Currency Future			12.92170		12.86630		0.00	0.00	0	8,513.00
€ / R On 12/12/2008 Currency Future			13.16030		13.10510		0.00	210,564.80	16	4,724.00
ALBI On 02/05/2008 Index Future			254.83600		254.94000		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			2.00000	1	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			100,602.00000	101,641	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			262.79800		262.91800		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			20,303.00000	19,710	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			41,123.00000	41,730	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			270.52200		270.64800		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			74,535.00000	73,548	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			18,055.00000	18,328	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			110.48600		110.53800		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			113.76700		113.82100		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			116.89700		116.95100		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			257.09400		257.20600		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			92.00000	64	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			68,032.00000	69,124	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			264.59400		264.70900		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			3,993.00000	3,805	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			96,903.00000	97,865	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			271.89500		272.01300		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			31,739.00000	31,136	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			51,609.00000	52,186	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ILBI On 02/05/2008 Index Future			316.80600		317.67500		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.35800		11.35700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.25400		10.23700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.64800		9.61400		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.39200		10.38700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.08500		10.06700		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.05200		10.03100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.96600		9.94000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.62900		11.62500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.67300		11.67400		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			6,530.00000	6,414	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			2,807.00000	2,689	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.80100		11.80300		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			13,156.00000	13,105	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			9,395.00000	9,349	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.76200		11.77000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			16,870.00000	16,823	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			13,188.00000	13,161	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.67800		11.67900		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,062.00000	20,031	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			15,995.00000	15,966	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.40300		11.41700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.08600		11.08000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,152.00000	24,135	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			21,532.00000	21,501	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.74700		10.75800		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			11.35200		11.35400		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			25,719.00000	25,682	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			35.00000	28	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.17400		11.17500		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JN05 On 02/05/2008 jNote			10.43800		10.43200		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			37,383.00000	37,614	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			1.00000	0	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.30300		10.29700		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.90100		9.87700		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			56,306.00000	57,761	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			0.00000	0	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.80800		9.78400		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.82400		10.82400		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.10800		11.10900		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.46900		11.47100		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.26800		11.27000		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			243.73400		243.78900		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			250.97200		251.02800		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			257.87700		257.93300		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.89200		9.87200		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			0.00000	0	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			1,861.00000	1,903	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.71900		9.69900		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			30.00000	28	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			2,333.00000	2,368	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			11.00000	10	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,802.00000	2,838	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.59600		9.57600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,363.00000	1,344	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,914.00000	1,928	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.26200		9.25200		6.35	0.00	0	10,588.00
R157 On 02/05/2008 Bond Future	8.75	Call			38.00000	30	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			3,104.00000	3,156	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			3.00000	2	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			4,633.00000	4,692	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			9.16800		9.15800		6.25	0.00	0	2,577.00
R157 On 07/08/2008 Bond Future	9.25	Call			2,236.00000	2,196	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,698.00000	1,716	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.00	Call			1,494.00000	1,461	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			2,425.00000	2,451	6.70	0.00	0	200.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 07/08/2008 Bond Future	8.75	Call			921.00000	896	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			3,346.00000	3,379	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call			121,358.00000	121,299	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Put			0.00000	0	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			3,096.00000	3,049	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			1,111.00000	1,123	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Call			516.00000	499	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			4,458.00000	4,499	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			258.00000	247	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			5,741.00000	5,789	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			112.00000	107	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			7,162.00000	7,215	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.09700		9.08700		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,060.00000	1,037	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,009.00000	3,042	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.11400		9.11400		11.34	0.00	0	1,250.00
R186 On 02/05/2008 Bond Future	8.00	Call			0.00000	0	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			11,686.00000	11,686	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.04000		9.04000		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			121.00000	118	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			13,857.00000	13,855	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.98000		8.98000		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			325.00000	323	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			5,167.00000	5,165	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			11.00600		10.99600		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			0.00000	0	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			1,529.00000	1,536	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.59300		10.56400		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			755.00000	745	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,711.00000	1,716	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.31400		10.26000		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,317.00000	1,305	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,764.00000	1,769	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.29700		9.28700		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			2.00000	1	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			3,862.00000	3,910	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.18400		9.17400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			78.00000	74	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			5,771.00000	5,814	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.08800		9.07800		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R201 On 06/11/2008 Bond Future	8.75	Call		898.00000	879	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		2,412.00000	2,438	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.22900	9.21900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		0.00000	0	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		5,990.00000	6,049	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.12900	9.11900		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1.00000	1	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		8,517.00000	8,576	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.04900	9.03900		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		392.00000	378	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,595.00000	3,639	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.22100	9.21100		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call		0.00000	0	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		6,352.00000	6,415	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.13200	9.12200		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		0.00000	0	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		9,179.00000	9,241	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.05700	9.04700		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		337.00000	324	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,833.00000	3,882	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.32300	9.32300		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		0.00000	0	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		4,561.00000	4,561	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.19000	9.19000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		36.00000	35	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		4,965.00000	4,964	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.07100	9.07100		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		222.00000	221	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,516.00000	4,514	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.22300	9.21300		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		0.00000	0	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		6,464.00000	6,528	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.14100	9.13100		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1.00000	1	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		7,626.00000	7,689	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.07100	9.06100		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		253.00000	242	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		3,912.00000	3,965	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 02/05/2008 Bond Future			8.95700	8.95700		12.88	0.00	0	6,225.00
R209 On 02/05/2008 Bond Future	7.75	Call		0.00000	0	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		10,567.00000	10,567	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.89400	8.89400		0.00	0.00	0	2,450.00
R209 On 07/08/2008 Bond Future	7.75	Call		0.00000	0	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		10,058.00000	10,058	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.84300	8.84300		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call		0.00000	0	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		9,640.00000	9,640	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			253.78600	253.89700		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			261.32300	261.43600		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			268.51200	268.62700		0.00	0.00	0	400.00

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<b>Total for Derivatives:</b>							<b>42,209,773.80</b>	<b>4,279</b>	<b>157,250.00</b>
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<b>Grand Total:</b>							<b>42,209,773.80</b>	<b>4,279</b>	<b>157,250.00</b>
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